



Does crisis affect credit risk in developing countries? the case of the Jordanian market

Submitted by Marc Kouzez on Fri, 03/29/2019 - 09:24

Titre	Does crisis affect credit risk in developing countries? the case of the Jordanian market
Type de publication	Article de revue
Auteur	Kouzez, Marc [1], Lecointre-Erickson, Danielle [2]
Editeur	Avicenna FZ LLC
Type	Article scientifique dans une revue à comité de lecture
Année	2019
Langue	Anglais
Date	9 Avril 2019
Numéro	1
Pagination	24-37
Volume	1
Titre de la revue	The Journal of Research in Emerging Market
ISSN	2663-905X
Mots-clés	Credit risk [3], crisis [4], Jordanian Market [5], KMV structural mode [6], risque de crédit [7], Z - score model [8]
Résumé en anglais	At the core of the recent global financial and economic crisis marked by its magnitude, credit risk turned out to be a powerful catalyst. The objective of this paper is mainly to follow up on the evolution of credit risk on the Jordanian market during the recent economic and financial international crisis. Based on the linear discriminant Z-Score model and KMV structural model, we recognize the increase in credit risk during the crisis period. On the whole, the confrontation between models highlights the robust correlation between the accounting results of a company and its market value and therefore indicates the need to consider the macroeconomic context in an open economy for the evaluation of the risk of credit.
URL de la notice	http://okina.univ-angers.fr/publications/ua19342 [9]
DOI	10.30585/jrems.v1i1.327 [10]
Lien vers le document	https://publications.ud.ac.ae/index.php/jrems/article/view/327 [11]

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- [10] <http://dx.doi.org/10.30585/jrems.v1i1.327>
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Publié sur *Okina* (<http://okina.univ-angers.fr>)